

## AMENDMENTS TO THE CLAIMS

1. (Previously presented) A method of facilitating trading, comprising:  
automatically, via a computer, sending a trial order to a market, and  
automatically, via the computer, receiving a report indicating that the trial order would have been paired if it had been a regular order,  
  
wherein a trial order is for discovery of current market depth at a price and is not an order to buy or sell.
2. (Original) The method of claim 1, wherein the report also indicates the price at which the trial order would have been paired if it had been a regular order.
3. (Original) The method of claim 1, wherein the automatically sending and receiving are performed by a trading process.
4. (Previously presented) A method of facilitating trading, comprising:  
automatically, via a computer, receiving a trial order,  
automatically, via the computer or another computer, entering the trial order into an order file, and  
  
automatically, via the computer or another computer, reporting when the trial order would have been paired had it been a regular order,  
  
wherein a trial order is for discovery of current market depth at a price and is not an order to buy or sell.
5. (Original) The method of claim 4, further comprising selecting the trial order for pairing with an active side order without affecting the pairing priority of other orders in the order file.
6. (Original) The method of claim 4, wherein the automatically reporting includes sending a pairing report for zero shares to a source of the trial order.

7. (Original) The method of claim 6, wherein the pairing report includes the price at which the trial order would have been paired had it been a regular order.

8. (Original) The method of claim 4, further comprising automatically responding to market inquiries based on orders in the order file other than the trial order.

9. (Original) The method of claim 4, further comprising automatically removing the trial order from the order file after reporting when it would have been paired.

10. (Original) The method of claim 4, wherein the automatically receiving, entering and reporting are performed by a market process.

11. (Original) The method of claim 4, wherein the trial order is received from a trading process.

12. (Previously presented) A system configured to facilitate trading, comprising:  
a computing component configured to send a trial order to a market and receive a report therefrom indicating that the trial order would have been paired if it had been a regular order,  
wherein a trial order is for discovery of current market depth at a price and is not an order to buy or sell.

13. (Previously presented) The system of claim 12, wherein the report received by the computing component also indicates the price at which the trial order would have been paired if it had been a regular order.

14. (Previously presented) The system of claim 12, the computing component is configured to execute a trading process that sends the trial order and receives the report.

15. (Previously presented) A system configured to facilitate trading, comprising:  
one or more computing components configured to receive a trial order, wherein the trial order is for discovery of current market depth at a price and is not an order to buy or sell, said

one or more computing components being further configured to enter the trial order into an order file and report when the trial order would have been paired had it been a regular order.

16. (Previously presented) The system of claim 15, wherein said one or more computing components are further configured to select the trial order for pairing with an active side order without affecting the pairing priority of other orders in the order file.

17. (Previously presented) The system of claim 15, wherein said one or more computing components are configured to report when the trial order would have been paired by sending a pairing report for zero shares to a source of the trial order.

18. (Previously presented) The system of claim 17, wherein the pairing report includes the price at which the trial order would have been paired had it been a regular order.

19. (Previously presented) The system of claim 15, wherein said one or more computing components are further configured to automatically respond to market inquiries based on orders in the order file other than the trial order.

20. (Previously presented) The system of claim 15, wherein said one or more computing components are further configured to automatically remove the trial order from the order file after reporting when it would have been paired.

21. (Previously presented) The system of claim 15, wherein said one or more computing components are configured to execute a market process that performs the receiving, entering and reporting.

22. (Previously presented) The system of claim 15, wherein said one or more computing components are configured to receive the trial order from a trading process.

23. (New) A computer-accessible medium having executable instructions stored thereon for facilitating trading at a market, wherein the instructions, when executed, cause a computer to:

receive a trial order,  
enter the trial order into an order file, and  
report when the trial order would have been paired at the market had it been a regular order,  
wherein a trial order is for discovery of current market depth at a price and is not an order to buy or sell.

24. (New) The computer-accessible medium of claim 23, wherein the executable instructions further cause the computer to select the trial order for pairing with an active side order without affecting the pairing priority of other orders in the order file.

25. (New) The computer-accessible medium of claim 23, wherein the instructions, when executed, cause the computer to send a pairing report for zero shares to a source of the trial order.

26. (New) The computer-accessible medium of claim 25, wherein the pairing report includes the price at which the trial order would have been paired had it been a regular order.

27. (New) The computer-accessible medium of claim 23, wherein the executable instructions further cause the computer to respond to market inquiries based on orders in the order file other than the trial order.

28. (New) The computer-accessible medium of claim 23, wherein the executable instructions further cause the computer to remove the trial order from the order file after reporting when it would have been paired.